2009

Analytic solutions of the Klein-Gordon equation in a semi-infinite channel

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NPS-MA-09-002

NAVAL POSTGRADUATE SCHOOL

MONTEREY, CALIFORNIA

Analytic Solutions of the Klein-Gordon Equation in a Semi-infinite Channel

by

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20 May 2009

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Prepared for: Naval Postgraduate School
Monterey, CA 93943

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REPORT DOCUMENTATION PAGE			*Form Approved OMB No. 0704-0188*
Public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instruction, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to Washington headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302, and to the Office of Management and Budget, Paperwork Reduction Project (0704-0188) Washington DC 20503.			
1. AGENCY USE ONLY *(Leave blank)*	**2. REPORT DATE** May 2009	**3. REPORT TYPE AND DATES COVERED** Technical Report, 1 Januray-31 March 2009	
4. TITLE AND SUBTITLE: Analytic Solutions of the Klein-Gordon Equation in a Semi-Infinite Channel			**5. FUNDING NUMBERS**
6. AUTHOR(S) B. Neta, J. M. Lindquist, F.X. Giraldo			
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) Naval Postgraduate School Monterey, CA 93943-5000			**8. PERFORMING ORGANIZATION REPORT NUMBER** NPS-MA-09-002
9. SPONSORING /MONITORING AGENCY NAME(S) AND ADDRESS(ES)			**10. SPONSORING/MONITORING AGENCY REPORT NUMBER**
11. SUPPLEMENTARY NOTES The views expressed in this report are those of the author and do not reflect the official policy or position of the Department of Defense or the U.S. Government.			
12a. DISTRIBUTION / AVAILABILITY STATEMENT Approved for Public Release; distribution is unlimited			**12b. DISTRIBUTION CODE** A

13. ABSTRACT (maximum 200 words)

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14. SUBJECT TERMS Klein-Gordon equation, shallow water equations, Analytic solutions, semi-infinite channel			**15. NUMBER OF PAGES** 22
			16. PRICE CODE
17. SECURITY CLASSIFICATION OF REPORT Unclassified	**18. SECURITY CLASSIFICATION OF THIS PAGE** Unclassified	**19. SECURITY CLASSIFICATION OF ABSTRACT** Unclassified	**20. LIMITATION OF ABSTRACT** UU

NSN 7540-01-280-5500

Standard Form 298 (Rev. 2-89)
Prescribed by ANSI Std. 239-18

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Abstract

In this report we show how to construct analytic solutions of the Klein-Gordon equation in a semi-infinite channel. The Klein-Gordon equation can be derived from the shallow water equations. The analytic solutions are given for various choices of initial and boundary conditions.

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1 Statement of the Problem

Consider the shallow water equations (SWEs) in a semi-infinite channel. For simplicity we assume that the channel has a flat bottom and that there is no advection, although these assumptions may be removed in future studies. We do take into account rotation (Coriolis) effects. A Cartesian coordinate system (x, y) is introduced such that the channel is parallel to the x direction, as shown in the figure. The width of the channel is denoted b.

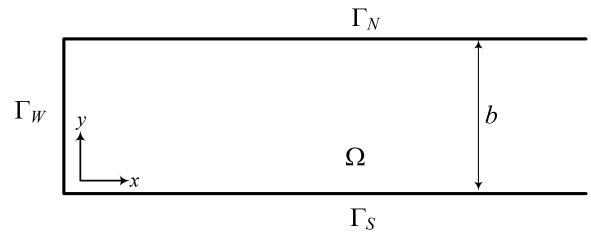

Figure 1: Setup for the wave-guide problem in a semi-infinite wave guide

The SWEs are (see [1]):

$$\begin{aligned}
&\partial_t u + \mu u \partial_x u + \mu v \partial_y u - f v = -g \ \partial_x \eta \ , \\
&\partial_t v + \mu u \partial_x v + \mu v \partial_y v + f u = -g \ \partial_y \eta \ , \\
&\partial_t \eta + \mu u \partial_x \eta + \mu v \partial_y \eta + (h_0 + \mu\eta) \ (\partial_x u + \partial_y v) = 0 \ .
\end{aligned} \tag{1}$$

Here t is time, $u(x, y, t)$ and $v(x, y, t)$ are the unknown velocities in the x and y directions, h_0 is the given water layer thickness (in the direction normal to the xy plane), $\eta(x, y, t)$ is the unknown water elevation above h_0, f is the Coriolis parameter, and g is the gravity acceleration. We use the following shorthand for partial derivatives

$$\partial_a^i = \frac{\partial^i}{\partial a^i}$$

The parameter μ is 1 for the nonlinear SWEs, and is 0 for the linearized SWEs with vanishing mean flow. We shall only consider the latter in the sequel.

It can be shown (see [2]) that *a single* boundary condition must be imposed along the entire boundary to obtain a well-posed problem. On the south and north channel walls Γ_S and Γ_N we have $v = 0$ (no normal flow). On the west boundary Γ_W we prescribe η using the Dirichlet condition $\eta(0, y, t) = \eta_W(y, t)$, where $\eta_W(y, t)$ is a given function (incoming wave). At $x \to \infty$ the solution is known to be bounded and not to include any incoming waves. To complete the statement of the problem, initial values for u, v and η are given at time $t = 0$ in the entire domain.

It is easy to see (e.g., [3]) that the system (1) is equivalent to

$$\partial_t^2 \eta - C_0^2 \nabla^2 \eta + f^2 \eta = 0 \tag{2}$$

where $C_0 = \sqrt{gh_0}$. The boundary conditions are

$$\begin{aligned}
&\eta(0, y, t) = F(y, t), \\
&\partial_n \eta(x, 0, t) = 0, \\
&\partial_n \eta(x, b, t) = 0, \\
&\lim_{x\to\infty} \eta(x, y, t) \text{ is bounded}
\end{aligned} \tag{3}$$

and the initial conditions are

$$\begin{aligned}
&\eta(x, y, 0) = G(x, y), \\
&\partial_t \eta(x, y, 0) = 0
\end{aligned} \tag{4}$$

The general solution to the problem can be found by taking the Fourier sine transform in x and then solve the resulting PDE in t and y. This is very messy and will not be pursued here. In the following sections we will discuss the possible choices for $F(y, t)$ and $G(x, y)$. One can also take a non vanishing second initial condition.

2 Construction of Solutions

Since the problem (2)-(4) has a non-homogeneous boundary condition, we will decompose η

$$\eta = v + w \tag{5}$$

where v will satisfy the PDE with a homogeneous boundary condition on the west boundary and w satisfies the non-homogeneous boundary condition with a simplified PDE. We will choose w to satisfy the following problem

$$\begin{aligned}
&\partial_t^2 w - C_0^2 \partial_y^2 w + f^2 w = 0 \\
&w(0, y, t) = F(y, t), \\
&\partial_n w(x, 0, t) = 0, \\
&\partial_n w(x, b, t) = 0, \\
&\lim_{x\to\infty} w(x, y, t) \text{ is bounded} \\
&w(x, y, 0) = H(y), \\
&\partial_t w(x, y, 0) = 0
\end{aligned} \tag{6}$$

The simplification is the fact that w is independent of x.

Remark: If the boundary condition at $x = 0$ is a function of y only, then the above equation (6) will not work. We will consider that case in the next section.

Problem (6) can be solved using separation of variables, i.e. by assuming that $w = Y(y)T(t)$.

It is easy to see that the solution is

$$w = \sum_{m=0}^{\infty} A_m \cos(\sqrt{\nu_0(m)}\, t) \cos\left(\frac{m\pi}{b} y\right) \tag{7}$$

where

$$\nu_0(m) = f^2 + \left(\frac{m\pi C_0}{b}\right)^2 \tag{8}$$

Since w is independent of x, this is also $F(y,t)$. Using the initial condition

$$H(y) = \sum_{m=0}^{\infty} A_m \cos\left(\frac{m\pi}{b} y\right) \tag{9}$$

we can find the Fourier coefficients A_m. Let's choose (for simplicity)

$$H(y) = \cos\left(\frac{\pi}{b} y\right). \tag{10}$$

This choice will simplify the computation of the Fourier coefficients A_m, i.e.

$$A_m = \begin{cases} 1 & m = 1 \\ 0 & m \neq 1 \end{cases} \tag{11}$$

Therefore

$$F(y,t) = \cos(\sqrt{\nu_0(1)}\, t)\, \cos\left(\frac{\pi}{b} y\right) \tag{12}$$

Clearly if we choose a different $H(y)$, we get a different function $F(y,t)$. The solution w is then given by

$$w = \cos(\sqrt{\nu_0(1)}\, t)\, \cos\left(\frac{\pi}{b} y\right) \tag{13}$$

Now we take v given by (5) and substitute in (2), we have

$$\partial_t^2 v + \partial_t^2 w - C_0^2 \nabla^2 v - C_0^2 \nabla^2 w + f^2 v + f^2 w = 0$$

Move all the terms with w to the right and use (13), we have

$$\partial_t^2 v - C_0^2 \nabla^2 v + f^2 v = 0 \tag{14}$$

which is identical to (2). Now the boundary conditions become

$$\begin{aligned} & v(0,y,t) = \underbrace{\eta(0,y,t)}_{F(y,t)} - \underbrace{w(0,y,t)}_{F(y,t)} = 0 \\ & \partial_n v(x,0,t) = 0 \\ & \partial_n v(b,y,t) = 0 \\ & \lim_{x\to\infty} v(x,y,t) \text{ is bounded} \end{aligned} \tag{15}$$

The initial conditions are

$$\begin{aligned} & v(x,y,0) = G(x,y) - \underbrace{w(x,y,0)}_{\cos(\frac{\pi}{b}y)} \\ & \partial_t v(x,y,0) = 0 \end{aligned} \tag{16}$$

To solve (14)-(16), we use separation of variables

$$v(x,y,t) = T(t)\phi(x,y) \tag{17}$$

Substituting in (14), we have two differential equations

$$\ddot{T} + \nu T = 0 \tag{18}$$

with

$$\dot{T}(0) = 0 \tag{19}$$

and

$$\nabla^2 \phi + \frac{\nu - f^2}{C_0^2}\phi = 0 \tag{20}$$

with the boundary conditions

$$\begin{aligned} &\phi(0, y) = 0 \\ &\partial_y \phi(x, 0) = 0 \\ &\partial_y \phi(x, b) = 0 \\ &\lim_{x\to\infty} \phi(x, y) \text{ is bounded} \end{aligned} \tag{21}$$

To solve (20), we will separate the variables again, assuming $\phi(x, y) = X(x)Y(y)$ to get

$$\begin{array}{ll} Y'' + \mu Y = 0 & X'' + \left(\dfrac{\nu - f^2}{C_0^2} - \mu\right) X = 0 \\ Y'(0) = 0 & X(0) = 0 \\ Y'(b) = 0 & \lim\limits_{x\to\infty} X(x) \text{ is bounded} \end{array} \tag{22}$$

The solution for the Y equation is

$$\begin{aligned} &\mu_m = \left(\frac{m\pi}{b}\right)^2 \\ &Y_m(y) = \cos\left(\frac{m\pi}{b} y\right) \\ &m = 0, 1, 2, \ldots \end{aligned} \tag{23}$$

In order for the X equation to have a non trivial solution, we must have $\nu > \nu_0(m)$ where $\nu_0(m)$ is given by (8). In this case the solution will be

$$X(x) = \sin\left(\frac{\sqrt{\nu - \nu_0(m)}}{C_0} x\right) \tag{24}$$

Therefore the solution for (20) is

$$\phi(x, y) = \sum_{m=0}^{\infty} \left[\int_{\nu_0(m)}^{\infty} A_m(\nu) \sin\left(\frac{\sqrt{\nu - \nu_0(m)}}{C_0} x\right) d\nu\right] \cos\left(\frac{m\pi}{b} y\right) \tag{25}$$

The solution of the T equation is

$$T(t) = \cos\left(\sqrt{\nu}\, t\right) \tag{26}$$

and therefore

$$v(x, y, t) = \sum_{m=0}^{\infty} \left[\int_{\nu_0(m)}^{\infty} A_m(\nu) \cos\left(\sqrt{\nu}\, t\right) \sin\left(\frac{\sqrt{\nu - \nu_0(m)}}{C_0} x\right) d\nu\right] \cos\left(\frac{m\pi}{b} y\right) \tag{27}$$

The only condition left to satisfy is $v(x,y,0) = G(x,y) - \cos\left(\frac{\pi}{b}y\right)$. Before we do that, let us transform our general solution, by taking

$$\Lambda = \frac{\sqrt{\nu - \nu_0(m)}}{C_0} \tag{28}$$

We have

$$v(x,y,t) = \sum_{m=0}^{\infty}\left[\int_0^{\infty} B_m(\Lambda)\cos\left(\sqrt{C_0^2\Lambda^2 + \nu_0(m)}\,t\right)\sin(\Lambda\,x)\,2C_0^2\Lambda d\Lambda\right]\cos\left(\frac{m\pi}{b}y\right) \tag{29}$$

At $t = 0$, we have

$$G(x,y) - \cos\left(\frac{\pi}{b}y\right) = \sum_{m=0}^{\infty}\left[\int_0^{\infty} B_m(\Lambda)2C_0^2\Lambda\sin(\Lambda\,x)\,d\Lambda\right]\cos\left(\frac{m\pi}{b}y\right) \tag{30}$$

Let us choose for simplicity

$$G(x,y) = g(x)\cos\left(\frac{\pi}{b}y\right) + \cos\left(\frac{\pi}{b}y\right) \tag{31}$$

then

$$g(x)\cos\left(\frac{\pi}{b}y\right) = \sum_{m=0}^{\infty}\left[\int_0^{\infty} B_m(\Lambda)2C_0^2\Lambda\sin(\Lambda\,x)\,d\Lambda\right]\cos\left(\frac{m\pi}{b}y\right) \tag{32}$$

and therefore $m = 1$ and

$$g(x) = 2C_0^2\int_0^{\infty}\Lambda B_1(\Lambda)\sin(\Lambda x)\,d\Lambda \tag{33}$$

This means that $2C_0^2\Lambda B_1(\Lambda)$ is the Fourier sine transform of $g(x)$. Let us choose $g(x)$ as (the choice should be such that the Fourier sine transform of this, yield a convergent integral in (29))

$$g(x) = \frac{x}{x^2 + \alpha^2} \tag{34}$$

then

$$B_1(\Lambda) = \frac{e^{-\Lambda\alpha}}{2C_0^2\Lambda} \tag{35}$$

Now we substitute this into (29) to get

$$v(x,y,t) = \left[\int_0^{\infty} e^{-\Lambda\alpha}\cos\left(\sqrt{C_0^2\Lambda^2 + \nu_0(1)}\,t\right)\sin(\Lambda\,x)\,d\Lambda\right]\cos\left(\frac{\pi}{b}y\right) \tag{36}$$

Combining this with the solution for $w(x,y,t)$ given in (13) we have

$$\eta(x,y,t) = \left[\cos\left(\sqrt{\nu_0(1)}\,t\right) + \int_0^{\infty} e^{-\Lambda\alpha}\cos\left(\sqrt{C_0^2\Lambda^2 + \nu_0(1)}\,t\right)\sin(\Lambda\,x)\,d\Lambda\right]\cos\left(\frac{\pi}{b}y\right) \tag{37}$$

This solution assumes

$$\begin{aligned} G(x,y) &= \left(\frac{x}{x^2+\alpha^2} + 1\right)\cos\left(\frac{\pi}{b}y\right) \\ F(y,t) &= \cos\left(\sqrt{\nu_0(1)}\,t\right)\cos\left(\frac{\pi}{b}y\right) \end{aligned} \tag{38}$$

3 The case that $F(y,t)$ is independent of t

In this case, one cannot use (6) because the solution (13) depends on time. Instead of (6), we should take

$$-C_0^2\left(\partial_x^2 w + \partial_y^2 w\right) + f^2 w = 0 \tag{39}$$

subject to

$$\begin{aligned} &w(0,y) = F(y),\\ &\partial_n w(x,0) = 0,\\ &\partial_n w(x,b) = 0,\\ &\lim_{x\to\infty} w(x,y) \text{ is bounded} \end{aligned} \tag{40}$$

The solution is given by

$$w(x,y) = \sum_{m=0}^{\infty} A_m e^{-(\nu_0(m)/C_0)x} \cos\left(\frac{m\pi}{b}y\right) \tag{41}$$

where $\nu_0(m)$ is given by (8) and

$$F(y) = \sum_{m=0}^{\infty} A_m \cos\left(\frac{m\pi}{b}y\right) \tag{42}$$

If we choose

$$F(y) = \cos\left(\frac{\pi}{b}y\right) \tag{43}$$

then

$$w(x,y) = e^{-(\nu_0(1)/C_0)x} \cos\left(\frac{\pi}{b}y\right) \tag{44}$$

This $w(x,y)$ will give the same PDE for v. The only condition affected is (16) which is now

$$v(x,y,0) = G(x) - e^{-(\nu_0(1)/C_0)x} \cos\left(\frac{\pi}{b}y\right) \tag{45}$$

For simplicity, we assume that

$$G(x) = g(x)\cos\left(\frac{\pi}{b}y\right) \tag{46}$$

and therefore

$$v(x,y,0) = \left(g(x) - e^{-(\nu_0(1)/C_0)x}\right) \cos\left(\frac{\pi}{b}y\right) \tag{47}$$

This condition is only used when we reach (30) where we now have

$$\left(g(x) - e^{-(\nu_0(1)/C_0)x} - 1\right)\cos\left(\frac{\pi}{b}y\right) = \sum_{m=0}^{\infty}\left[\int_0^{\infty} B_m(\Lambda) 2C_0^2 \Lambda \sin\left(\Lambda\, x\right) d\Lambda\right]\cos\left(\frac{m\pi}{b}y\right) \tag{48}$$

Therefrore $m = 1$ and

$$g(x) - e^{-(\nu_0(1)/C_0)x} - 1 = \int_0^{\infty} B_1(\Lambda) 2C_0^2 \Lambda \sin\left(\Lambda\, x\right) d\Lambda \tag{49}$$

If we now take

$$g(x) = \frac{x}{x^2 + \alpha^2} + e^{-(\nu_0(1)/C_0)x} + 1 \tag{50}$$

then $B_1(\Lambda)$ is given by (35) and $v(x, y, t)$ is given by (36) as before. In this case we chose

$$\begin{aligned} G(x, y) &= \left(\frac{x}{x^2 + \alpha^2} + e^{-(\nu_0(1)/C_0)x} + 1\right) \cos\left(\frac{\pi}{b} y\right) \\ F(y) &= \cos\left(\frac{\pi}{b} y\right) \end{aligned} \tag{51}$$

Acknowledgments

The authors would like to express their gratitude for the support extended to them by the Naval Postgraduate School.

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